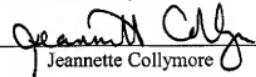


**CERTIFICATE OF ELECTRONIC FILING**

I hereby certify that this correspondence is being filed electronically with the Commissioner for Patents, PO Box 1450, Alexandria, VA 22313-1450 on November 29, 2010.

  
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Jeannette Collymore

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

Applicant(s): Thomas Peterffy, et al. Examiner: Bijendra K. SHRESTHA  
Serial No: 10/697,851 Art Unit: 3691  
Filing Date: October 30, 2003 Confirmation No. 9758

Title: PRICE IMPROVEMENT PROCESSOR FOR ELECTRONIC TRADING  
OF FINANCIAL INSTRUMENTS

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To: Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

**RESPONSE (E) TO OFFICE ACTION**

Sir:

In response to the nonfinal Office Action mailed May 27, 2010, Applicants submit the following amendments and response. A petition for a three-month extension of time under 37 CFR 1.136(a) is also enclosed herewith.

**Amended Claims** begin on page 3 of this paper.

**Remarks** begin on page 10 of this paper.

Claims 1-20 are currently pending in the application. Claims 1-20 are rejected under 35 U.S.C. § 103(a) as being unpatentable over Madoff et al, U.S. Patent No. 7,162,448, in view of

Hauser et al., U.S. Patent No. 6,061,789, further in view of Lutnick et al., U.S. Patent No. 6,850,907, further in view of Keith, U.S. Patent No. 7,315,840.

Through the amendments and the Remarks that follow, the rejections of claims 1-20 above are overcome.

In the event that extensions of time are necessary, such extensions of time are hereby petitioned under 37 C.F.R. § 1.136(a), and any fees required for consideration of this paper (including fees for net addition of claims) are authorized to be charged to our **Deposit Account No. 03-2410, Ref. No. 30894-101**.